

**Office of the State Treasurer**  
**Georgia Department of Community Health (SHBP) Holdings**  
**As of September 30, 2018**

**Georgia Department of Community Health (SHBP):** A dedicated portfolio that invests the portion of the State Health Benefit Plan (SHBP) monies not invested in GF1. These funds are invested in short to medium-term fixed income securities with an overall portfolio effective duration that ranges between .10 and 1.5 with a neutral duration of .50. The performance objective is to meet or exceed the Bank of America Merrill Lynch 0 to 1-year U.S. Treasury Index.

**Duration: 0.43**

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P	FITCH
JPMORGAN CHASE BANK N.A.	Collateralized Bank Deposit <sup>1</sup>	10/01/18	\$ 10,174,018	\$ 10,174,018	\$ 10,174,018	P-1	A-1	F1+
BRANCH BANKING & TRUST CO	Collateralized Bank Deposit <sup>1</sup>	10/01/18	10,173,858	10,173,858	10,173,858	P-1	A-1	F1
PNC BANK N.A.	Non-Collateralized Bank Deposit	10/01/18	19,321,960	19,321,960	19,321,960	P-1	A-1	F1
SUNTRUST BANK	Non-Collateralized Bank Deposit	10/01/18	19,309,414	19,309,414	19,309,414	P-1	A-2	F1
WELLS FARGO BANK N.A.	Non-Collateralized Bank Deposit	10/01/18	120,323	120,323	120,323	P-1	A-1	F1+
INTERNATIONAL FINANCE CORPORATION	Discount Note	10/02/18	48,694,000	48,523,571	48,691,127	Aaa	AAA	NR
BNP PARIBAS SECURITIES CORP	Term Repurchase Agreement <sup>2</sup>	10/12/18	95,000,000	95,000,000	95,000,000	NR	A-1	NR
HSBC SECURITIES USA INC	Term Repurchase Agreement <sup>2</sup>	10/26/18	20,000,000	20,000,000	20,000,000	NR	A-1+	NR
RBC CAPITAL MARKETS LLC	Term Repurchase Agreement	11/05/18	140,000,000	140,000,000	140,000,000	P-2	A-1+	NR
BMO CAPITAL MARKETS CORP	Term Repurchase Agreement	11/09/18	5,000,000	5,000,000	5,000,000	NR	A-1	NR
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	01/05/22	10,000,000	9,995,300	9,759,098	Aaa	AA+	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	Fixed Rate Bond	01/26/22	5,000,000	4,971,316	4,855,116	Aaa	AAA	NR
U.S. TREASURY NOTE	U.S. Treasury	10/31/22	5,000,000	4,988,672	4,862,942	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	11/30/22	5,000,000	4,971,484	4,850,989	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	06/30/23	10,000,000	9,941,016	9,924,151	Aaa	AA+	AAA
<b>SHBP</b>			<b>\$ 402,793,573</b>	<b>\$ 402,490,931</b>	<b>\$ 402,042,995</b>			

Notes:

1. Collateralized Bank Accounts secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, with market value equal to or exceeding 110% of the deposit; FHLB letters of credit; or the Secure Deposit Program.

2. Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

10/25/18  
 UNAUDITED

**Schedule V**